MarketMonitor

Fasolis Enrico

1/11/2021

Introduction

This is a market monitor about the principal market indexes and equities.

Market monitor date

```
## [1] "2021-12-23"
```

Load libraries

```
library(quantmod)
library(TTR)
library(PerformanceAnalytics)
```

Getting stock prices from data bank

```
## [1] "^GSPC"
```

```
## [1] "^IXIC"
```

```
## [1] "^HSI"
```

```
## [1] "FTSEMIB.MI"
```

```
## [1] "^FTSE"
```

```
## [1] "^IBEX"
```

```
## [1] "^TNX"
```

```
## [1] "MSFT"
```

```
## [1] "GOOG"
```

```
## [1] "AAPL"

## [1] "PST.MI"

## [1] "TIT.MI"

## [1] "MB.MI"

## [1] "ENI.MI"

## [1] "VOW.DE"

## [1] "^STOXX"

## [1] "G.MI"

## [1] "ENEL.MI"

## [1] "CE.MI"

## [1] "AMZN"

## [1] "LYTR.DE"

## [1] "^STOXX50E"

## [1] "LYTR.DE"

## [1] "ISP.MI"

## [1] "RWE.DE"

## [1] "LVO.MI"
```

Basic plot of some market index

HANGSENG   **[2020−01−02/2021−12−22]**

Last 23102.330078

30000

28000

26000

24000

22000

gen 02 2020   lug 02 2020   dic 01 2020   giu 01 2021   dic 01 2021

T10Y [2020−01−02/2021−12−22]

Last 1.457

STXE 600   [2020−01−03/2021−12−22]

Last 478.359985

450

400

350

300

gen 03 2020   lug 01 2020   dic 01 2020   giu 01 2021   nov 01 2021

EUROSTOXX 50   [2020−01−03/2021−12−22]

Last 4217.060059

Basic plot of some sectorial market index

HEALTHCARE

TECH

Basic plot of some US Equity

AMZN [2020–01–02/2021–12–22]

Last 175.639999
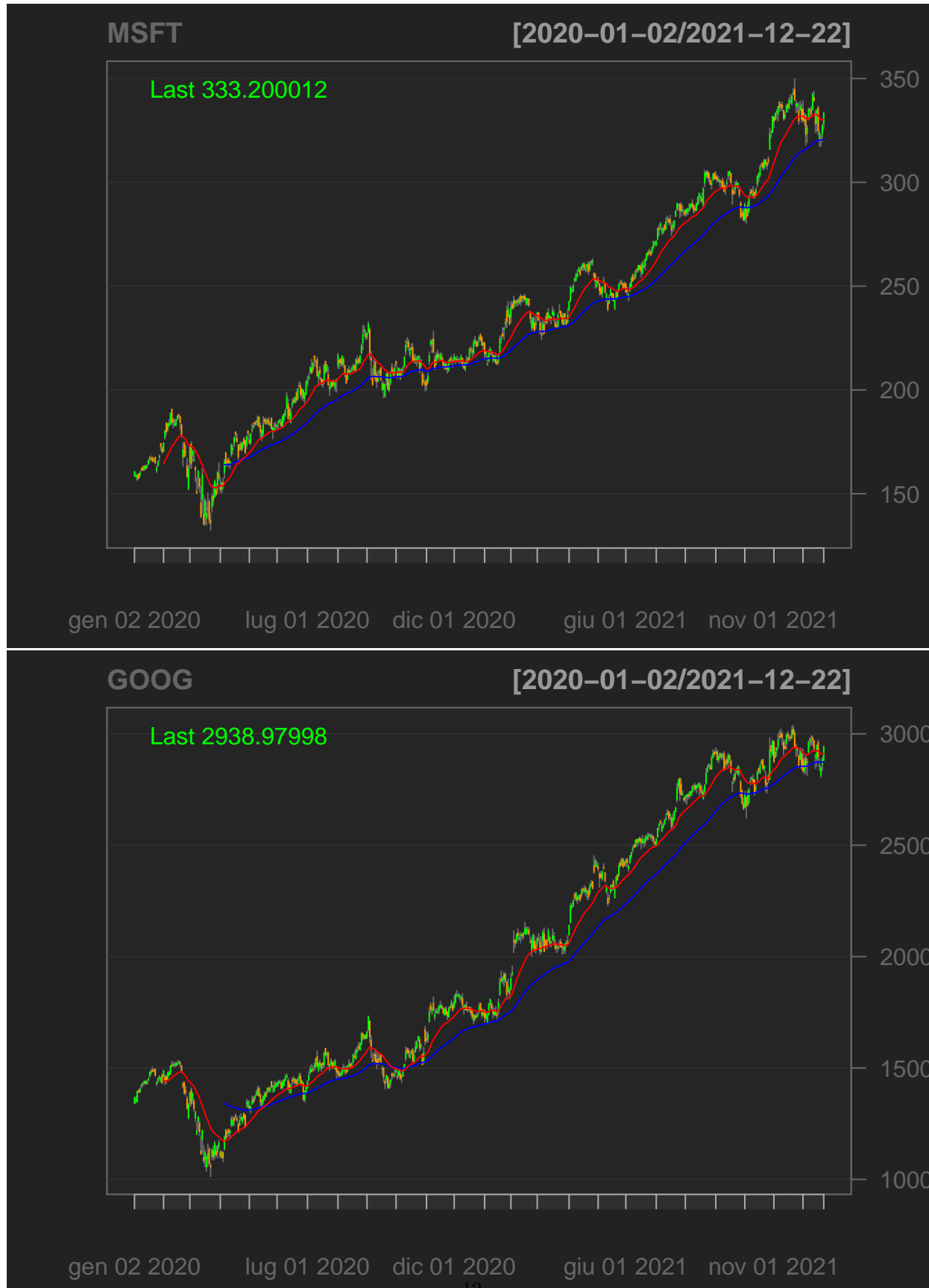
Basic plot of some Europe Equity

MB IT   [2020−01−02/2021−12−22]

Last 9.918

gen 02 2020   lug 01 2020   dic 01 2020   giu 01 2021   nov 01 2021

ENI IT   [2020−01−02/2021−12−22]

Last 12.174

14

12

10

8

6

gen 02 2020   lug 01 2020   dic 01 2020   giu 01 2021   nov 01 2021

ENEL IT · [2020−01−02/2021−12−22]

Last 6.876

G IT   [2020−01−02/2021−12−22]

Last 18.389999
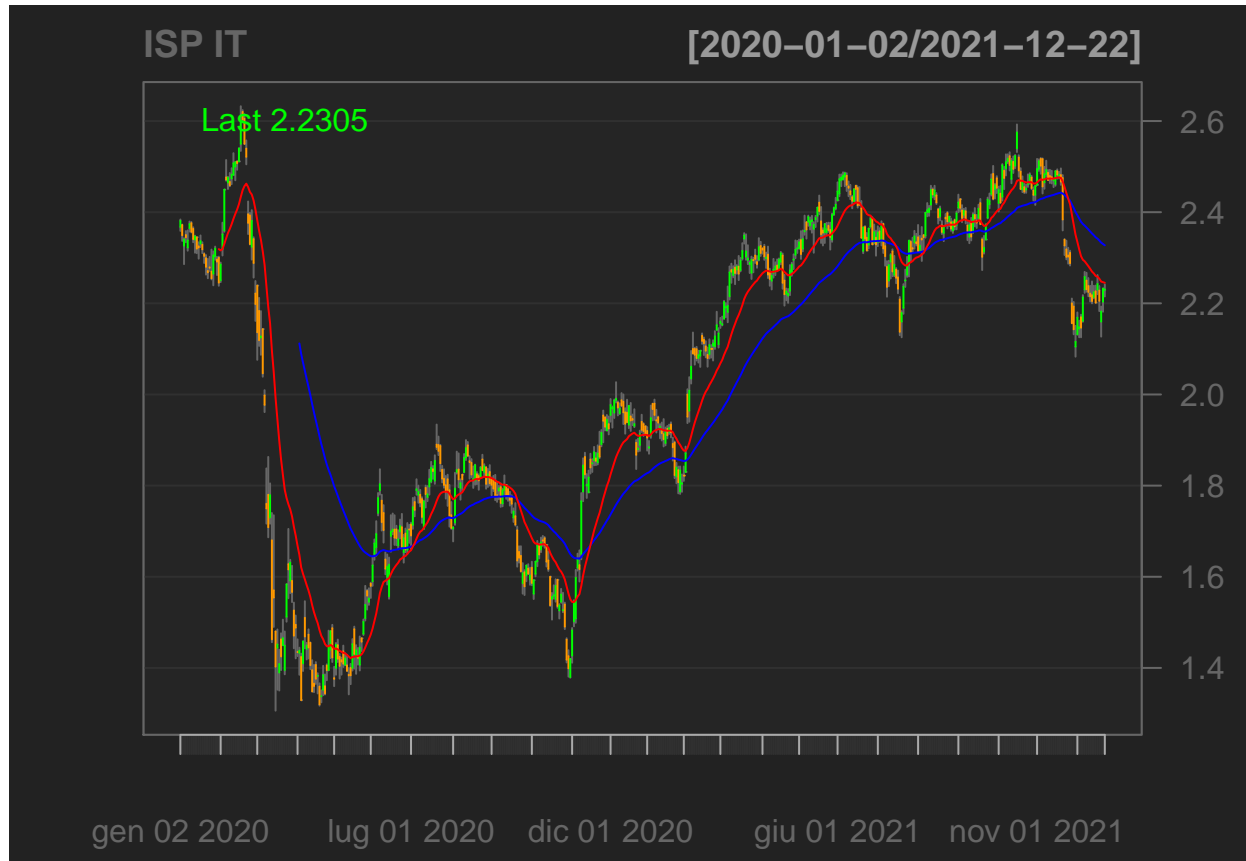
gen 02 2020   lug 01 2020   dic 01 2020   giu 01 2021   nov 01 2021

CREDEM IT   [2020−01−02/2021−12−22]

Last 5.74

6

5

4

gen 02 2020   lug 01 2020   dic 01 2020   giu 01 2021   nov 01 2021

TELECOM IT   [2020−01−02/2021−12−22]

Last 0.4428

0.55
0.50
0.45
0.40
0.35
0.30

gen 02 2020   lug 01 2020   dic 01 2020   giu 01 2021   nov 01 2021
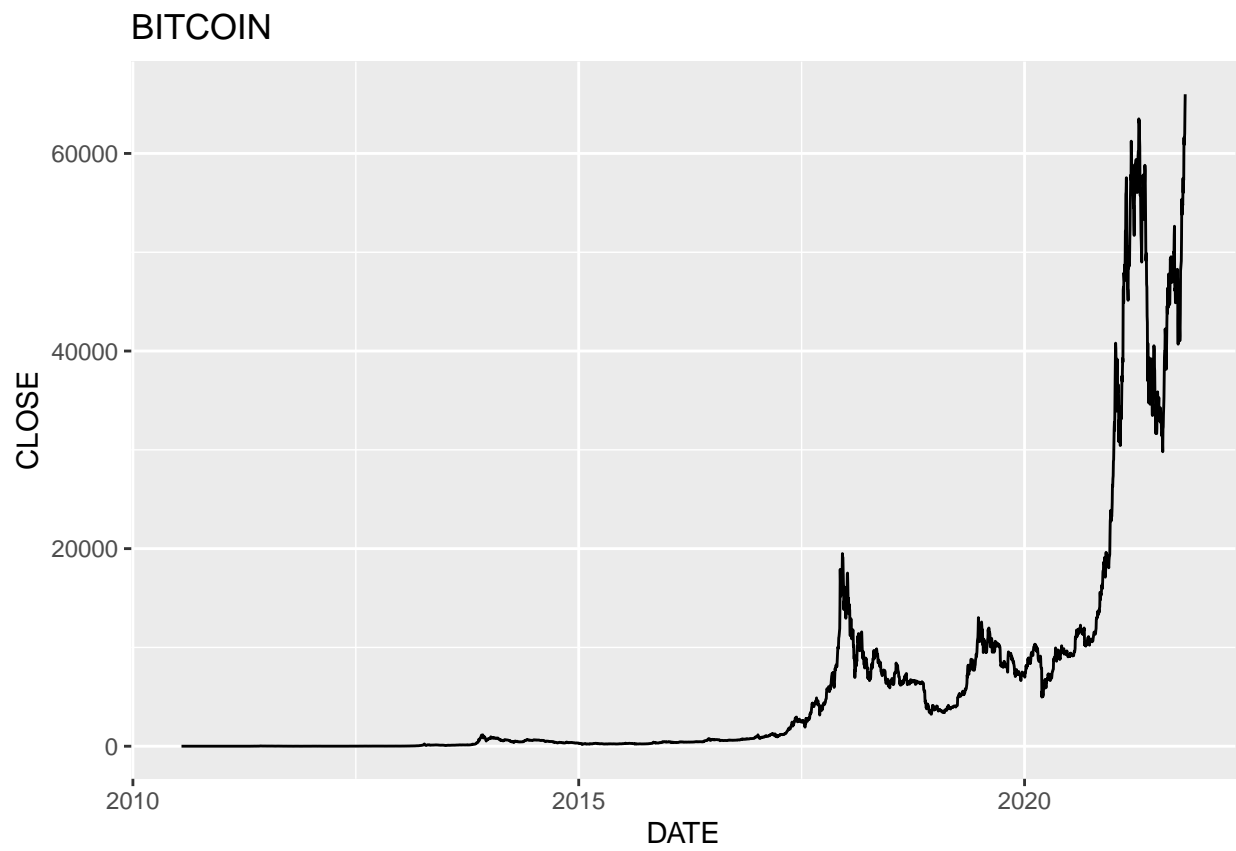
RWE [2020−01−02/2021−12−22]

Last 34.970001

Basic plot of some Commodity index

Basic plot of Criptocurrency BITCOIN

BITCOIN

Basic plot of some Risk Indicator

Trading strategy manager

This is a general Trading Strategy Model that is applied for some selected market index and criptocurrency BITCON